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Numerical Method (Assignment)

① $\frac{dy}{dx} = -y^2$

$$x_0 = 1, \quad y_0 = 1$$

$$y(1.2) = ?$$

$$h = 0.1$$

$$x_0 = 1$$

$$x_1 = x_0 + xh = 1 + 0.1$$

$$x_1 = 1 + 2 \times 0.1$$

$$= 1 + 0.2 = 1.2$$

① Euler method

$$y_{n+1} = y_n + h f(x_n, y_n)$$

put $n=0$

$$y_1 = y_0 + h f(x_0, y_0)$$

$$= 1 + 0.1 (-1^2)$$

$$= 1 - 0.1 = 0.9$$

$$y_2 = y_1 + h f(x_1, y_1)$$

$$= 0.9 + 0.1 (0.9)^2$$

$$= 0.819$$

Hence,

$$\boxed{y(1.2) = 0.819}$$

(ii) Backward Euler method

$$y_1 = y_0 + h f(x_0, y_0) = 1 + 0.1(-1)^2 = 0.9$$

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 1 + \frac{0.1}{2} [(-1)^2 + (-0.9)^2] = 1 + 0.05[-1 - 0.8]$$

$$= 1 - 0.0905 = 0.9095$$

$$y_2 = y_1 + h f(x_1, y_1) = 0.9095 + 0.1 [-(0.9095)^2] = 0.9095 - 0.0827 = 0.9123$$

$$y_2^{(2)} = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2)]$$

$$= 0.9095 + \frac{0.1}{2} [(0.9095)^2 + -(0.9123)^2]$$

$$= 0.9095 + \frac{0.1}{2} (-1.6504)$$

$$= 0.82653 \quad \underline{\text{Ans}}$$

(iii) midpoint method

$$x_i + \frac{1}{2} = x_i + \frac{h}{2}$$

$$y_i + \frac{1}{2} = y_i + h f(x_i, y_i)$$

$$y_i + 1 = y_i + h f(x_i + \frac{1}{2}, y_i + \frac{1}{2})$$

$$y_1 = y_0 + 0.1 f(x_{1/2}, y_{1/2})$$

$$= 1 + 0.1(-0.9^2)$$

$$= 1.081$$

$$= 0.919$$

$$\text{Now, } x_{3/2} = x_i + \frac{h}{2} = 1.1 + \frac{0.1}{2} = 1.15$$

③

$$y_2 = y_1 + x(x_{3/2}, y_{3/2})$$

$$y_2 = 0.919 + 0.1(- (0.8345)^2)$$

$$\boxed{y_2 = 0.8495}$$

$$\textcircled{3} \quad \frac{\Delta y}{\Delta x} = x + y$$

$$x_0 = 1$$

$$y_0 = 1$$

$$h = 0.1$$

$$x_1 = x_0 + h = 1 + 0.1 = 1.1$$

$$x_2 = x_0 + 0.2 = 1 + 0.2 = 1.2$$

Now

$$y_1 = y_0 + hf(x_0, y_0) = 0 + 0.1(x_0, y_0)$$

$$= 0 + 0.1(1 + 0) = 0.1$$

$$y_1' = y_0 + \frac{x}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 0 + \frac{0.1}{2} [(x_0, y_0) + (x_1, y_1)]$$

$$= 0.05 [1 + 0 + 1.1 + 0.1] = 0.1$$

$$y_2 = y_0 + hf(x_1, y_1)$$

$$= y_1 + h(x_1, y_1) = 0.1 + 0.1(1.1 + 0.1)$$

$$= 0.231$$

(4)

$$\begin{aligned}
 y_2' &= y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2)] \\
 &= 0.11 + \frac{0.1}{2} [(x_1 + y_1) + (x_2 + y_2)] \\
 &= 0.11 + \frac{0.1}{2} [(1.1 + 0.11) + (1.2 + 0.23)] \\
 &= 0.11 + \frac{0.1}{2} \times 2.641
 \end{aligned}$$

$$\boxed{y_2' = 0.24205}$$

① $\frac{\partial y}{\partial x} = x^3 + 3y$

$$x_0 = 0$$

$$y_0 = 1$$

$$h = 0.2$$

$$y(0.2) = ?$$

$$y(0.4) = ?$$

using Euler method

$$x_1 = x_0 + h = 0 + 0.2 = 0.2$$

$$x_2 = x_0 + 2h = 0 + 2 \times 0.2 = 0.4$$

$$y_1 = y_0 + h f(x_0, y_0) = y_0 + h (x_0^3 + 3y_0)$$

$$= 1 + 0.2 (0^3 + 3 \times 1) = 1 + 0.2 \times 3$$

$$\boxed{y_1 = 1 + 0.6 = 1.6}$$

$$y_2 = y_1 + h f(x_1, y_1) \\ = y_1 + h(x_1^3 + 3y_1)$$

$$y_2 = 1.6 + 0.2(0.2^3 + 3 \times 1.6)$$

$$\boxed{y_2 = 2.5616} \quad \underline{\text{Ans.}}$$

⑤

$$h = 1, \quad x = 3$$

$$p = 1, 2$$

As p lies b/w 1 & $(x+1)$.

$$M_0 = 0, \quad M_3 = 0$$

equation is

$$M_{p-1} + 4M_p + M_{p+1} = \frac{6}{h^2} (y_{p-1} - 2y_p + y_{p+1})$$

put $p = 1$

$$M_0 + 4M_1 + M_2 = \frac{6}{h^2} (y_0 - 2y_1 + y_2)$$

$$4M_1 + M_2 = 6(3 - 2 \times 10 + 29)$$

$$4M_1 + M_2 = 6(3 - 20 + 29)$$

$$4M_1 + M_2 = 72 \quad \text{--- (I)}$$

put $p = 2$

$$M_1 + 4M_2 + M_3 = \frac{6}{h^2} (y_1 - 2y_2 + y_3)$$

$$M_1 + 4M_2 = 6(10 - 2 \times 29 + 65)$$

$$M_1 + 4M_2 = 6(10 - 58 + 65)$$

$$M_1 + 4M_2 = 102 \quad \text{--- (II)}$$

(6)

From ① & ③

$$① \times 4 - ③$$

$$16 M_1 + 4 M_2 - M_1 - 4 M_2 = 288 - 102$$

$$15 M_1 = 186$$

$$\boxed{M_1 = 12.4}$$

From ②

$$12.4 + 4 M_2 = 102$$

$$4 M_2 = 89.6$$

$$M_2 = 22.4$$

we know that

So, we will know from equations for each interval

$$f(u) = \frac{(x_{i+1} - u)^3}{6h} M_i + \frac{(u - x_i)^3}{6h} M_{i+1}$$

$$\frac{x_{i+1} - x}{h} \left(y_i - \frac{h^2}{6} M_i \right) + \frac{x - x_i}{h} \left(y_{i+1} - \frac{h^2}{6} M_{i+1} \right)$$

Put $i=0$

$$x_i < x < x_{i+1}$$

that means

$$1 < x < 2$$

$$f(x) = \frac{(x_1 - x)^3}{6} M_0 - \frac{(x - x_0)^3}{6} M_1 + \frac{x_1 - x}{h} \left(y_0 - \frac{h^2}{6} M_0 \right) + \frac{x - x_0}{h} \left(y_1 + \frac{h^2}{6} M_1 \right)$$

$$= \left(\frac{2-x}{6} \right)^3 x_0 + \frac{(4-x)^3}{6} 12.4 + \frac{2-x}{1} \left(3 - \frac{1}{6} x_0 \right) + \frac{4-x}{1} \left(10 - \frac{1}{6} \times 12.4 \right)$$

(7)

$$= 2.06 (x-1)^3 + (2-4)^3 + (4-1)(7.933)$$

$$= 2.06 (x^3 - 1 - 3x)(x-1)$$

$$= 2.06x^3 - 2.06 - 6.184x^2 + 6.18x + 6 - 3x + 7.93 - 7.933$$

$$= 2.06x^3 - 6.184x^2 + 11.114 - 9.993$$

Now put $i=2$

$$x_2 < x < x_3$$

$$3 < x < 4$$

By putting $i=2$

$$f(x) = \frac{(x_3-x)^2}{6h} M_2 + \frac{(4-x_2)^3}{6h} M_3$$

$$+ \frac{x_3-4}{h} \left(y_2 - \frac{h^2}{6} M_3 \right)$$

$$+ \frac{x-x_2}{h} \left(y_3 - \frac{h^2}{6} M_3 \right)$$

$$= (4-x)^3 3.733 + (3-x)(25.266) + (x-3)(65)$$

$$= [64 - x^3 - 12x(4-x)] 3.733 + (3-x)(25.266) + (x-3) 65$$

$$= (64 - x^3 - 48x + 12x^2) 3.733 + (3-x)(25.266) + (x-3) 65$$

$$f(x) = 238.912 - 3.733x^3 - 179.184x + 44.796x^2 + 75.798 - 25.266x + 65x - 195$$

$$= -3.733x^3 + 44.796x^2 - 139.452x + 11.971$$

(8)

Hence, which spline valid in $[3,4]$ is

$$f(x) = -3.733x^2 + 44.796x - 139.45x + 119.7$$

(7) from the given data
Case I :- $0 < x < 1$

$$P_1(x) = \frac{x-x_1}{x_0-x_1} f(x_0) + \frac{x-x_0}{x_1-x_0} f(x_1)$$

$$= \frac{x-1}{0-1} \times 1 + \frac{x-0}{1-0} \times 2$$

$$P_1(x) = (1-x) + 2x = 1-x+2x$$

$$P_1(x) = x+1.$$

Case II :- $1 < x < 2$

$$P_2(x) = \frac{x-x_1}{x_0-x_1} f(x_0) + \frac{x-x_0}{x_1-x_0} f(x_1)$$

$$= \frac{x-2}{1-2} \times 2 + \frac{x-1}{2-1} \times 5$$

$$= (2-x)2 + 5(x-1)$$

$$= 4-2x+5x-5$$

$$P_2(x) = 3x-1.$$

Case - III :- $2 < x < 3$

$$P_3(x) = \frac{x-x_1}{x_0-x_1} f(x_0) + \frac{x-x_0}{x_1-x_0} f(x_1)$$

$$P_3(x) = \frac{x-3}{2-3} \times 5 + \frac{x-2}{3-2} \times 10$$

$$= (3-x)5 + (x-2)10$$

$$= 15 - 5x + 10x - 20 = 5x - 5$$

Hence,

$$p(x) = \begin{cases} x+1 & 0 \leq x \leq 1 \\ 3x-1 & 1 \leq x \leq 2 \\ 5x-5 & 2 \leq x \leq 3 \end{cases}$$

Now, interpolating at

(i)

$$x = 0.5$$

$$\Rightarrow p(x) = 0.5 + 1 = \boxed{1.5}$$

(ii)

$$x = 1.5$$

$$\Rightarrow p(x) = 3 \times 1.5 - 1 = \boxed{3.5}$$

(iii)

$$x = 2.5$$

$$p(x) = 5 \times 2.5 - 5 = \boxed{7.5}$$